

**Estimate of Loss to Bond Issuers from Exercise of Survivor's Options after 07/01/2007**

<b>ISSUER NAME</b>	<b>FACE AMOUNT (\$)</b>	<b>LOSS (\$)</b>
GENERAL MOTORS ACCEP CORP	10,057,000.00	4,696,533.24
COUNTRYWIDE FINANCIAL	8,072,000.00	2,753,643.36
CIT GROUP INC	7,470,000.00	2,330,100.04
BEAR STEARNS CO INC	1,289,000.00	511,070.31
LEHMAN BROTHERS HOLDINGS	1,227,000.00	327,204.93
AMER GENL FIN	1,534,000.00	312,191.64
LASALLE BK NA CHICAGO ILL	1,524,000.00	208,107.81
GENWORTH	468,000.00	197,330.30
BANK OF AMERICA CORP	922,000.00	193,381.90
HANCOCK JOHN LIFE INS	769,000.00	163,233.73
STANDARD FED BK NA	1,070,000.00	112,360.16
PRUDENTIAL FIN	454,000.00	93,096.19
MERCANTILE BK ORLANDO FLA	154,000.00	50,531.21
CAROLINA FIRST BK	140,000.00	48,717.58
GENERAL ELEC CAP CORP	198,000.00	44,340.15
CATERPILLAR FINL SVCS CORP	139,000.00	42,772.25
PROTECTIVE LIFE	272,000.00	34,939.61
HSBC FINANCE CP	210,000.00	25,593.47
FIRSTBANK PR	57,000.00	25,089.86
WESTERNBANK PR	111,000.00	24,124.11
INTL LEASE	250,000.00	23,740.26
MARSHALL & ILSLEY CORP	57,000.00	18,144.82
MERRILL LYNCH BK USA	132,000.00	17,867.77
MBIA INC	34,000.00	13,375.97
HARTFORD LIFE	210,000.00	9,710.72
PROVIDIAN NATL BK	26,000.00	7,594.98
COMPASS BK	45,000.00	5,525.58
TENNESSEE VALLEY AUTH	30,000.00	4,568.45
FED NATL MTG ASSN	14,000.00	3,980.33
FEDERAL HOME LN MTG CORP	15,000.00	3,276.73
PROVIDENT BANK OF CINCINNATI OHIO	10,000.00	2,245.23
<b>Grand Total</b>	<b>36,960,000.00</b>	<b>12,304,392.67</b>